

Dep. Variable:	lprice_CANDY	R-squared:	0.0042
Estimator:	PanelOLS	R-squared (Between):	-0.0082
No. Observations:	22803259	R-squared (Within):	0.0042
Date:	Sun, Apr 05 2020	R-squared (Overall):	0.0030
Time:	00:06:16	Log-likelihood	-7.223e+06
Cov. Estimator:	Clustered		
		F-statistic:	2.937e+04
Entities:	1852838	P-value	0.0000
Avg Obs:	12.307	Distribution:	F(3,20950418)
Min Obs:	1.0000		
Max Obs:	48.000	F-statistic (robust):	2704.0
		P-value	0.0000
Time periods:	48	Distribution:	F(3,20950418)
Avg Obs:	4.751e+05		
Min Obs:	3.69e+05		
Max Obs:	6.002e+05		

	Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI
const	0.5319	0.0017	311.70	0.0000	0.5286	0.5352
DHHI*post_merger	-1.1777	0.3836	-3.0705	0.0021	-1.9295	-0.4260
post_merger	0.0804	0.0054	14.876	0.0000	0.0698	0.0910
trend	-0.0004	8.015e-05	-5.3108	0.0000	-0.0006	-0.0003

F-test for Poolability: 61.361
P-value: 0.0000
Distribution: F(1852837,20950418)

Included effects: Entity